

**City of San Diego**  
**Office of the City Treasurer**  
**Investments Division**



| Portfolio Breakdown & Statistics  | As of            | 7/31/2007       |
|---|------------------|-----------------|
|   | <b>Liquidity</b> | <b>Core</b>     |
| Portfolio Size  | \$666,170,234    | \$1,090,073,376 |
| % of total pool   | 37.93%           | 62.07%          |
| Portfolio Duration*   | 0.350            | 1.68            |
| Index Duration*   | 0.374            | 1.69            |
| % of index  | 93.57%           | 99.76%          |
| Weighted Average Days to Maturity   | 128              | 689             |
| Earned Income Yield   | 5.227%           | 4.939%          |
| * Macaulay's Duration for fund 9997 and Effective Duration for fund 9998. |                  |                 |